

Appendix A

Certificates Purchased by Plaintiffs	Percentage of Loans Underlying the Certificates Delinquent by More than 90 Days	Percentage of Loans Underlying the Certificates in Foreclosure	Current Moody's Ratings
RASC 2005-KS12	23.33	14.68	C
RAMP 2006-RS1	29.78	23.93	Caa1
RAMP 2004-RS5	15.62	7.60	C
RAMP 2003-RS10	19.76	10.71	C
RALI 2006-QA1	20.49	10.61	Ca
RALI 2005-QA12	15.15	11.65	Caa3
RASC 2006-EMX2	49.80	36.77	B2
RASC 2006-KS2	21.87	13.01	Aaa*
RFMSI 2006-S2 M1/M2	9.32	4.35	[AA]*/[A]*
RASC 2006-KS3	26.47	19.18	Aaa*
RALI 2006-QO3	36.29	22.02	Caa2
RFMSI 2006-S3	12.48	6.06	[D]
RAMP 2006-RZ2	15.22	10.48	B3
GMACM 2005-AR5	8.82	4.89	(CCC)
RALI 2005-QA7	13.09	10.30	Caa3
RAAC 2006-RP2	35.37	22.89	Ba3
RALIN 2006-QO4	n/a	n/a	(A-*)
RASC 2006-EMX4	46.74	33.81	Aaa*
RALI 2006-QO5	40.21	24.27	Aaa*
RAMP 2003-RS4	13.94	5.75	Caa2
RASC 2006-KS4	24.24	15.38	Aaa*
RALI 2005-QA7	13.09	10.30	Caa3
RAMP 2006-RS4	25.53	18.03	Caa2
RALI 2005-QO3	36.09	19.66	Caa3
RAAC 2006-RP3	42.37	27.36	Caa2
RFSC 2002-RP1	28.12	19.08	Caa1
RASC 2006-KS6	21.88	14.07	Aaa*
RAMP 2006-RZ3	22.77	14.09	Ca
RASC 2006-KS7	26.05	16.51	Aaa*
RASC 2006-KS8	26.80	15.71	Aaa*
RAMP 2006-RZ4	21.60	13.83	Aaa*
RASC 2006-EMX9	60.07	49.41	Aaa*
RALI 2005-QO1	33.73	22.96	Caa2
RAMP 2006-RS6	27.22	21.41	Aaa*
RASC 2006-KS9	28.78	21.31	Aaa*
RALI 2006-QS18	26.88	18.32	Ca
RAMP 2006-RZ5	20.97	13.24	Aaa*

Certificates Purchased by Plaintiffs	Percentage of Loans Underlying the Certificates Delinquent by More than 90 Days	Percentage of Loans Underlying the Certificates in Foreclosure	Current Moody's Ratings
RAMP 2006-RZ2	15.22	10.48	B3
RAMP 2003-RS7	9.66	7.08	Baa3
RASC 2007-KS2	28.25	20.10	Baa2*
HELT 2007-HSA2	3.56	0.00	B3*
HELT 2007-HSA3 AI1/AI3	3.90	0.00	B3*/B3*
RALI 2007-QS6	21.69	13.67	Caa3
GMACM 2007-HE2	4.04	0.11	Caa3
GMACM 2004-AR1 II 2A	7.63	1.94	(AA+)
RFMSI 2005-SA4	11.05	6.97	Caa3
GMACM 2004-AR1 II 4A	20.46	14.41	(AA+)
RALI 2007-QS9	20.18	13.51	Ca
RALI 2007-QS11 A1/A2	22.69	14.67	(D/D)
HELT 2006-HI1	2.07	0.00	Aaa*
RALI 2005-QO2	32.04	21.55	Ca
RALI 2006-QO6	37.98	24.77	Caa2
GMACM 2005-AR6	6.29	4.00	Caa1
RALI 2007-QH4	43.80	30.52	C
RALI 2006-QA2	19.53	7.08	Ca
RAAC 2007-RP3	46.06	34.03	Caa3
RALI 2007-QO2	42.47	25.74	Ca
RALI 2007-QS10	22.52	15.26	(D)

Note: If a rating is followed by an asterisk (“*”), the rating is the last available rating before the relevant rating agency withdrew its ratings of that Certificate altogether. If a rating is encased by parentheses, it is an S&P rating. If a rating is encased by brackets, it is a Fitch rating.

Appendix B

APPENDIX B**DOWNGRADES BELOW INVESTMENT GRADE OF THE CERTIFICATES
PURCHASED BY PLAINTIFFS**

Certificates	Moody's Rating Downgrade	Date of Downgrade Below Investment Grade
RALI 2005-QO2	Aaa → C	2/20/2009
RALIN 2006-QO4	(A- → NR)	8/11/2008
RFSC 2002-RP1	Aaa → Ba3	4/13/2009
RAMP 2006-RS6	(AAA → NR)	5/20/2009
GMACM 2007-HE2	Aaa*- → Ba3	10/29/2008
GMACM 2005-AR5	(AAA → BB-)	8/7/2009
GMACM 2005-AR6	Aaa → B1	5/21/2009
GMACM 2007-HE2	Aaa → Ba3	10/29/2008
RASC 2006-KS3	Aaa → WR	2/15/2008
RASC 2005-KS12	Aa3 → Ba3	3/20/2009
RASC 2006-KS2	Aaa → WR	2/15/2008
RASC 2006-EMX4	Aaa → WR	8/25/2008
RASC 2006-KS4	Aaa → WR	6/25/2008
RASC 2006-KS6	Aaa → WR	9/25/2008
RASC 2006-KS7	Aaa → WR	9/25/2008
RASC 2006-KS9	Aaa → WR	4/6/2010
RASC 2006-KS8	Aaa → WR	4/6/2010
RASC 2006-EMX9	Aaa → WR	4/6/2010
RASC 2007-KS2	Aaa → WR	11/11/2011
RAMP 2006-RS1	Aaa → B3	3/20/2009
RAMP 2004-RS5	Baa3 → C	3/30/2011
RAMP 2003-RS10	A2 → Ca	3/30/2011
RAMP 2003-RS4	Aaa → Ba1	4/13/2009
RAMP 2006-RS6	Aaa → WR	4/6/2010
RAMP 2006-RZ4	Aaa → WR	7/15/2011
RAMP 2006-RZ5	Aaa → WR	7/15/2011
RASC 2006-EMX2	Aaa → Ba1	3/20/2009
RFMSI 2006-S2 (M1)	[AA → CCC]	4/6/2009
RFMSI 2006-S2 (M2)	[A → C]	4/6/2009
RFMSI 2006-S3	(AAA → CCC)	6/22/2009
RAMP 2006-RZ2	Aaa → B3	7/15/2011
RALI 2005-QA7	Aaa → B1	2/20/2009
RAMP 2006-RS4	Aaa → Caa2	4/6/2010
RALI 2005-QA7	Aaa → B1	2/20/2009
RAMP 2006-RZ3	Aa1 → B2	4/30/2009
RALI 2006-QS18	Aaa → Caa3	2/26/2009
RAMP 2006-RZ2	Aaa → B3	7/15/2011
RALI 2005-QO1	Aaa → Caa2	12/1/2010
RALI 2005-QO2	Aaa → Ca	2/20/2009
RALI 2005-QO3	Aaa → B1	2/20/2009
RALI 2005-QA12	Aaa → Ba2	10/29/2008
RALI 2006-QA1	Aaa → Caa1	1/29/2009

RALI 2006-QA2	Aaa → Caa3	1/29/2009
RALI 2006-QA3	Aaa → Caa2	12/1/2010
RALI 2006-QO5	Aaa → WR	5/25/2008
RALI 2006-QO6	Aaa → Caa2	12/1/2010
RALIN 2006-QO4	(A- → NR)	8/1/2008
RALI 2007-QO2	Aaa → Caa3	2/20/2009
RALI 2007-QS6	Aaa → Caa3	2/26/2009
RALI 2007-QS9	Aaa → Caa3	2/26/2009
RALI 2007-QS11 (A1)	(AAA → B+)	11/5/2008
RALI 2007-QS11 (A2)	(AAA → B)	11/5/2008
RALI 2007-QS10	(AAA → B+)	10/27/2008
RALI 2007-QH4	(AAA → CCC)	9/2/2009

NB: Ratings in ellipses are S&P ratings and ratings in brackets are Fitch ratings.